

LAMPIRAN

No	Kode saham	Nama Penerbit Efek	HS	CR	EPS	ROE
1	ADES	PT Aksha Wira International Tbk.	885	120,15	64,83	4,55
2	AISA	PT Tiga Pilar Sejahtera Food Tbk.	476	116,25	- 171,47	-9,71
3	BTEK	PT Bumi Teknoultra Unggul Tbk	140	100,77	-5,44	-2,16
4	BUDI	PT Budi Starch & Sweetener Tbk.	94	100,74	9,13	3,82
5	CEKA	PT Wilmar Cahaya Indonesia Tbk.	1290	222,44	180,54	11,9
6	CINT	PT Chithose International Tbk.	334	319	27,66	7,76
7	CLEO	PT Sariguna Primatirta Tbk.	755	123,4	12,7	16,84
8	DVLA	PT Darya–Varia Laboratoria Tbk.	1960	266,21	144,87	14,53
9	HOKI	PT Buyung Poetra Sembada Tbk.	344	456,7	20,41	10,08
10	HRTA	PT Hartadinarta Abadi Tbk.	298	378,21	23,95	11,07
11	ICBP	PT Indofood CBP Sukses Makmur Tbk.	8900	242,83	325,55	17,43
12	IIKP	PT Inti Agri Resources Tbk.	330	81,93	-0,39	-4,5
13	INAF	PT Indofarma (Persero) Tbk.	5900	104,22	-14,93	-8,79
14	INDF	PT Indofood Sukses Makmur Tbk.	7625	150,27	474,75	11
15	KAEF	PT Kimia Farma (Persero) Tbk.	2700	154,55	58,84	12,89
16	KICI	PT Kedaung Indah Can Tbk.	171	729,47	28,79	8,69
17	KINO	PT Kino Indonesia Tbk	2120	165,39	77,29	5,34
18	KLBF	PT Kalbe Farma Tbk.	1690	450,94	51,28	17,66
19	LMPI	PT Langgeng Makmur Industri Tbk.	167	158,75	-30,88	-8,28
20	MERK	PT Merch Tbk.	8500	308,1	328,99	23,95
21	MRAT	PT Mustika Ratu Tbk	206	359,75	-3,08	-0,35
22	MYOR	PT Mayora Indah Tbk	2020	238,6	71,31	22,18

23	PSDN	PT Prasadha Aneka Niaga Tbk	256	115,9	14,68	10,74
24	PYFA	PT Pyridam Farma Tbk.	183	352,28	13,32	6,55
25	ROTI	PT Nippon Indosari Carpindo Tbk	1275	225,86	28,84	4,8
26	SIDO	PT Industri Jamu Dan Farmasi Sido Muncul Tbk.	545	781,22	35,59	18,43
27	SKBM	PT Sekar Bumi Tbk.	715	163,53	15,4	2,53
28	SKLT	PT Sekar Laut Tbk.	1100	126,31	33,45	7,47
29	STTP	PT Siantar Top Tbk.	4360	264,09	165,16	15,6
30	TCID	PT Mandom Indonesia Tbk.	17900	491,32	890,88	9,64
31	TSPC	PT Tempo Seccan Pacific Tbk.	1800	252,14	120,85	10,97
32	ULTJ	PT Ultrajaya Milk Industry Tbk.	1295	419,19	60,86	16,91
33	WOOD	PT Integra Indocarbina Tbk.	244	112,25	27,76	8,96



Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
Lghs	33	1,97	4,25	2,9614	,60134
Lgcr	33	1,91	2,89	2,3381	,26419
Lgeps	33	-,41	2,95	1,6066	,66997
Sqrteroe	33	,59	4,89	3,0953	,96689
Valid N (listwise)	33				

Descriptive Statistics									
	N	Minimum	Maximum	Mean	Std. Deviation	Skewness		Kurtosis	
	Statistic	Statistic	Statistic	Statistic	Statistic	Statistic	Std. Error	Statistic	Std. Error
lgbs	33	1,97	4,25	2,9614	,60134	,347	,409	-,753	,798
lgcr	33	1,91	2,89	2,3381	,26419	,327	,409	-,814	,798
lgeps	33	-,41	2,95	1,6066	,66997	-,533	,409	1,489	,798
sqrreroe	33	,59	4,89	3,0953	,96689	-,388	,409	,198	,798
Valid N (listwise)	33								

Model Summary ^b										
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	,746 ^a	,557	,511	,42032	,557	12,166	3	29	,000	1,355
a. Predictors: (Constant), sqteroe, lgcr, lgeps										
b. Dependent Variable: lghs										

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	6,448	3	2,149	12,166	,000 ^b
	Residual	5,123	29	,177		
	Total	11,572	32			

a. Dependent Variable: lghs

b. Predictors: (Constant), sqarteroe, lgcr, lgeps

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	2,439	,663		3,682	,001		
	Lgcr	-,336	,302	-,148	-1,115	,274	,870	1,150
	Lgeps	,595	,137	,662	4,352	,000	,659	1,518
	Sqrteroe	,114	,096	,183	1,186	,245	,640	1,563

a. Dependent Variable: lghs

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1,024	,362		2,831	,008		
	Lgcr	-,224	,165	-,249	-1,364	,183	,870	1,150
	Lgeps	-,011	,075	-,032	-,154	,879	,659	1,518
	Sqrteroe	-,053	,052	-,215	-1,010	,321	,640	1,563

a. Dependent Variable: absres

Scatterplot

Dependent Variable: lghs

